

Absolute Bias

Quadratic Decay of Covariate Effects

$R^2_y = 0$

$R^2_y = 0.25$

$R^2_y = 0.5$

$R^2_y = 0.75$

|Bias|

20 Covariates

200 Covariates

Method

- ALasso (CV)
- BART
- Fully Moderated
- KRLS
- Post-Double Selection
- Single Interaction

0.0 0.2 0.4 0.6

Partial R^2 for $X_i V_i$ interaction on D_i

